

DYNAMIC PRICING IN AN UNBALANCED MARKET

5 ABSTRACT OF THE DISCLOSURE

10 An electronic marketplace includes one or more computers supporting a
market. There are fewer participants on a first side of the market than on a second
side. Participants on the first side have a greater market capacity than market
participants on the second side. Offers on the first side are inaccessible and offers on
15 the second side are accessible to the participants. Offers are received from
participants on the first side and participants on the second side. Each offer includes
an offered price and an offered quantity. Any offers on the first side that include
equal offered prices and any offers on the second side that include equal offered
prices are prioritized according to a prioritization scheme, which determines the order
15 in which they are matched with other offers. A first offer on the first side is matched
with a second offer on the second side according to a relationship between offered
prices associated with the first and second offers, and a strike price is determined
based on the relationship.